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AN ALGOL 68 IMPLEMENTATION OF URABE'S METHOD FOR  
NONLINEAR PERIODIC DIFFERENTIAL SYSTEMS

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An ALGOL 68 implementation of Urabe's method for nonlinear periodic differential systems

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J. Blom & J.G. Verwer

ABSTRACT

Let  $dx/dt = X(x,t)$  denote a real nonlinear system of differential equations periodic in  $t$ . Assuming certain smoothness conditions, for these systems Urabe established a practical method, based on the method of Galerkin, to compute periodic approximate solutions and to obtain strict error bounds. With his method, in the course of calculating the error bounds, it is also possible to investigate the existence of an exact periodic solution, as well as the stability. This report contains a computer implementation of the method of Urabe written in the programming language ALGOL 68. To illustrate the use of the program it is applied to the van der Pol equation and a Volterra-Lotka system.

KEY WORDS & PHRASES: *Nonlinear periodic differential systems, Urabe's method, Numerical software, ALGOL 68.*



## 1. INTRODUCTION

Let

$$(1.1) \quad \frac{dx}{dt} = X(x,t)$$

denote a real nonlinear system of differential equations where  $x$  and  $X(x,t)$  are vectors of the same dimension and  $X(x,t)$  is smooth and  $2\pi$ -periodic in  $t$ . For this type of differential systems, URABE [3] establishes a practical method, based on the method of Galerkin, to compute  $2\pi$ -periodic approximate solutions and to obtain strict error bounds. Further he describes a technique to investigate, in the course of calculating error bounds, the existence and stability of an exact periodic solution.

In [4] Urabe and Reiter discuss all numerical aspects which arise in the application of Urabe's method to practical problems. They propose a series of algorithms which lend themselves directly to implementation on a computer. In this paper we present a computer implementation of the method of Urabe, written in the programming language ALGOL 68, which apart from a minor modification, is based on the algorithms given by URABE & REITER [4].

The computer program shall be described in section 2. Because of the fact that almost all programmed algorithms have been given in [4], we shall not discuss the algorithms and confine ourselves, as much as possible, to the ALGOL 68 program. This means, of course, that we shall frequently refer to [4]. It also means that this note can not be read without having knowledge of the paper of Urabe and Reiter. In section 3 we shall, to illustrate the use of the program, apply it to a van der Pol equation [4], and to a Volterra-Lotka system [2]. Other demonstrations of the usefulness of Urabe's method, when implemented on a computer, have been given in [1,4,5].

The program has been tested on the CDC Cyber 73-28/174-16 computer (accuracy: 48 binary digits in the mantissa) of the "Stichting Academisch Rekencentrum Amsterdam".

## 2. THE ALGOL 68 PROGRAM

The program consists of 3 routines, viz. GALERKIN, COMPUTE M and COMPUTER R, and a prelude. The prelude contains declarations of operators and procedures which perform standard operations, e.g. the linear algebra routines all have been placed in the prelude. It further contains mode definitions, among others:

```

mode vec = ref [ ] real
mode covec = ref [ ] compl
mode mat = ref [ , ] real
mode vecvec = ref [ ] vec

```

Two examples, how to use the routines, will be given in section 3.

### 2.1. Galerkin

This routine forms the equations of the determining system [4, (2.9)], and computes the vector coefficients  $a_j$ ,  $j = 0(1)2m$ , for the periodic approximation [4, (2.10)]

$$(2.1) \quad x_m(t) = a_0 + \sum_{n=1}^m a_{2n-1} \sin nt + a_{2n} \cos nt$$

to a solution  $x = \hat{x}$  of (1.1). The meaning of the parameters of

```

proc GALERKIN (int NC, MS vecvec ALFA,
               proc (vec, real) vec X,
               proc (vec, real) mat PSI) bool

```

is as follows:

- NC: The positive integer N of the determining system [4, (2.9)]. The input of NC is a value  $\geq m+1$ .
- MS: The integer m in (2.1). The input of MS is some positive integer.
- ALFA: The sequence  $\alpha = (a_0, a_1, \dots, a_{2m})$ . ALFA[i][j] contains the j-th component of the coefficient vector  $a_i$ . The input of ALFA should be some initial approximation for the Newton iteration process [4, (2.12)]. The output of ALFA is the sequence  $\alpha$  which defines (2.1).
- X: This procedure defines the vector  $X(x, t)$  of (1.1). An example of its use is given in section 3.

PSI : This procedure defines the Jacobian matrix  $\psi[x,t]$  of  $X(x,t)$  with respect to  $x$ . An example of its use is given in section 3.

On exit GALERKIN delivers the value true if the computation has been performed successfully, and false if the Newton iteration process did not converge within the maximal number of iterations allowed. When an error occurs in the LU-decomposition of the system [4,(2.12)], the process is broken off. In both cases a message is given by the program (see source text).

```
.proc galerkin = (.int nc, ms, .vecvec alfa,
                  .proc (.vec , .real ) .vec x,
                  .proc (.vec , .real ) .mat psi) .bool :
( # initialization #

# genvvec, resp. genmmat reserves heap memory which can be addressed
  by an object of the mode vec, resp. mat, as well as by an object
  of the mode vecvec, resp. matmat. for further details see the
  description in the prelude.
#
.int nc2 = 2*nc, ms2 = 2*ms;
.int upbx = .upb alfa[ms2];
.vvec f = genvvec(ms2, upbx);
.mmat jac = genmmat(ms2, upbx);
.vecvec xm t = .heap [1:nc2] .vec ;

[1:nc2] .real sin t, cos t;
.for i .to nc2
.do .real ti = (2*i-1)/nc2 * pi;
    sin t[i] := sin(ti); cos t[i] := cos(ti)
.od ;

# computation of a trigonometric polynomial.
  see theorem 4 in the paper of urabe and reiter.
#
.op .compute = (.vecvec xm t) .void :
( .vec c0, c1, c2, c3, c; .vec zero = .heap [1:upbx] .real ;
  .vecvec alfac = alfa; .int msc = ms, ms2c = ms2;
  .for i .to upbx .do zero[i] := 0.0 .od ;
  .for i .to nc2
  .do c0 := alfac[ms2c];
    c1 := zero; c2 := zero; c3 := zero;
    .real cos ti = cos t[i];
    .for j .from msc-1 .by -1 .to 0
    .do c := alfac[2*j+1] + 2*cos ti*c1 - c3; c3 := c1; c1 := c;
      c := alfac[2*j] + 2*cos ti*c0 - c2; c2 := c0; c0 := c
    .od ;
    xm t[i] := c0 + sin t[i]*c1 - cos ti*c2
  .od
); # compute xm #
```

# computation of the functions f given by formula (2.9) in the paper of urabe and reiter.

```
#
.op .compute = (.vvec ff) .void :
( .initialize ff # on zero #;
 .vecvec f = vv .of ff;
 .vecvec xmc t = xm t, alfac = alfa;
 .int msc = ms, nc2c = nc2, ncc = nc;
 .for i .to nc2c
 .do .real ti = (2*i-1)/nc2c * pi;
 .vec xm ti = xmc t[i];
 .vec x ti = x(xm ti, ti);
 f[0] += x ti;
 .real sin ti = sin t[i], cos ti = cos t[i];
 .real sin nti := sin ti, cos nti := cos ti;
 .for n .to msc
 .do f[2*n-1] += sin nti * x ti;
 f[2*n] += cos nti * x ti;
 .real sin = sin nti;
 sin nti := sin*cos ti + cos nti*sin ti;
 cos nti := cos nti*cos ti - sin*sin ti
 .od
 .od ;
 f[0] /= .real (nc2c);
 .for n .to msc
 .do f[2*n-1] /= .real (ncc); f[2*n-1] += .real (n) * alfac[2*n];
 f[2*n] /= .real (ncc); f[2*n] -= .real (n) * alfac[2*n-1]
 .od
); # compute f #
```

# computation of the elements of the jacobian matrix given by formula (2.11) in the paper of urabe and reiter.

```
#
.op .compute = (.mmat jac) .void :
( .initialize jac # on zero #;
 .matmat j = mm .of jac; .vecvec xmc t = xm t;
 .int msc = ms, ncc = nc, nc2c = nc2;
 .for i .to nc2c
 .do .real ti = (2*i-1)/nc2c * pi;
 .vec xm ti = xmc t[i]; .mat psi ti = psi (xm ti, ti);
 j[0,0] += psi ti;
 .real sin ti = sin t[i], cos ti = cos t[i];
 .real sin pti := sin ti, cos pti := cos ti;
 .for p .to msc
 .do .int p2 = 2*p; .int p2m1 = p2-1;
 j[0,p2m1] += sin pti * psi ti;
 j[0,p2] += cos pti * psi ti;
 .real sin nti := sin ti, cos nti := cos ti;
 .for n .to msc
 .do .int n2 = 2*n; .int n2m1 = n2-1;
 j[n2m1,p2m1] += sin nti * sin pti * psi ti;
 j[n2m1,p2] += sin nti * cos pti * psi ti;
 j[n2, p2] += cos nti * cos pti * psi ti;
 .real sin = sin nti;
 sin nti := sin*cos ti + cos nti*sin ti;
 cos nti := cos nti*cos ti - sin*sin ti
 .od ;
 .real sin = sin pti;
 sin pti := sin*cos ti + cos pti*sin ti;
 cos pti := cos pti*cos ti - sin*sin ti
 .od
 .od ;
```



```

j[0,0] /= .real (nc2c);
.for p .to msc
.do .int p2 = 2*p; .int p2m1 = p2-1;
  .mat (j[p2m1,0]) := j[0,p2m1]; j[0,p2m1] /= .real (nc2c);
  .mat (j[p2, 0]) := j[0,p2 ]; j[0,p2 ] /= .real (nc2c)
.od ;
.for n .to msc
.do .int n2 = 2*n; .int n2m1 = n2-1;
  j[n2m1,0] /= .real (ncc); j[n2,0] /= .real (ncc);
  .for p .to msc
  .do .int p2 = 2*p; .int p2m1 = p2-1;
    .mat (j[n2,p2m1]) := j[p2m1,n2];
    j[n2m1,p2m1] /= .real (ncc);
    j[n2m1,p2 ] /= .real (ncc);
    j[n2, p2m1] /= .real (ncc);
    j[n2, p2 ] /= .real (ncc)
  .od ;
  j[n2m1,n2 ] += .real (n); j[n2,n2m1] -= .real (n)
.od
); # compute jac #

```

```

# newton #

.real eps = 1.0 e-11; .int nonit := 0;
.while .compute xm t;
  .compute f;
  .compute jac;
  ( .not decsol(m .of jac, v .of f)
  ! print((newline, 10***, " error in lu decomposition"));
  error
  );
  sqrt(.sqr (v .of f)) > eps .and nonit <= 10
.do alfa -= vv .of f; nonit += 1 .od ;
( nonit > 10
! print((newline, 10***, " newton process did not converge within",
" 10 iterations")); .false
! .true
)
); # galerkin #

```

## 2.2. Compute M

This routine estimates the upperbound  $M$  [4,p.117, section D] and computes the multipliers of  $dy/dt = \psi(x_m(t), t)y$ ,  $\psi(x, t)$  being the Jacobian matrix of  $X(x, t)$  with respect to  $x$  [4,p.118]. The meaning of the parameters of

```
proc COMPUTE M (int LABDA0, MS, vecvec ALFA,
                covec MULTIPLIERS.
                proc (vec, real) mat PSI) real
```

is as follows:

LABDA0 : The integer  $\lambda_0$  defining the stepsize  $h = 2\pi/\lambda_0$  for the Runge-Kutta-method. The input of LABDA0 is some positive integer.

MS : See GALERKIN.

ALFA : See GALERKIN. Here, however, the input of ALFA should be the coefficients of a computed approximation  $x_m(t)$ . On exit, ALFA is unchanged.

MULTI- : The multipliers of  $dy/dt = \psi(x_m(t), t)y$ . No input is required. On  
PLIERS exit, MULTIPLIERS contains the computed eigenvalues.

PSI : See GALERKIN.

On exit of COMPUTE M, the estimated upperbound  $M$  is assigned to COMPUTE M. It is noted that this routine can be called subsequently for different values of  $\lambda_0$ . This may be desirable in order to get an indication on the accuracy of the results. In case the eigenvalue computation fails the routine gives a message (see source text).

```
.proc compute m = (.int labda0, ms, .vecvec alfa,
                  .ref .covec multipliers,
                  .proc (.vec , .real ) .mat psi) .real :
( # initialization #

  .int labda02 = 2*labda0, ms2 = 2*ms;
  .int upbx = .upb alfa[ms2];
```

```

# computation of a trigonometric polynomial,
# see theorem 4 in the paper of urabe and reiter.
#
.proc xm = (.real t) .vec :
( .vec c, c0, c1, c2, c3 := .heap [1:upbx] .real ;
  .vecvec alfac = alfa; .int msc = ms, ms2c = ms2;
  .for j .to upbx .do c3[j] := 0.0 .od ;
  c0 := alfac[ms2c];
  c1 := c3; c2 := c3;
  .real cos t = cos(t), sin t = sin(t);
  .for j .from msc-1 .by -1 .to 0
  .do c := alfac[2*j+1] + 2*cos t*c1 - c3; c3 := c1; c1 := c;
    c := alfac[2*j] + 2*cos t*c0 - c2; c2 := c0; c0 := c
  .od ;
  c0 + sin t*c1 - cos t*c2
); # compute xm(t) #

# computation of fundamental matrix phi #

.vecmat phi = .heap [0:labda0] .mat ;
.for i .from 0 .to labda0
.do phi[i] := .heap [1:upbx, 1:upbx] .real .od ;

# runge kutta #
.real h = pi*2 / labda0; .real h2 = h/2;
.vec k0, k1, k2, k3, yn;
.for j .to upbx
.do phi[0][,j] := yn := j .unitvec upbx;
  .mat psi tn := psi(xm(0), 0), psi tnh2;
  .for labda .to labda0
  .do .real t = labda * h;
    psi tnh2 := psi(xm(t-h2), t-h2);
    k0 := h * psi tn * yn;
    k1 := h * psi tnh2 * (yn + k0/2.0);
    k2 := h * psi tnh2 * (yn + k1/2.0);
    psi tn := psi(xm(t), t);
    k3 := h * psi tn * (yn + k2);
    phi[labda][,j] := yn := yn + (k0 + 2.0*(k1+k2) + k3) / 6.0
  .od
.od ;

# computation of sum of squares of elements of matrix h(t,s) #

.mat phi 2pi = phi[labda0];
.mat inv e min phi = .inv (.unitmat upbx - phi 2pi);
.vecmat inv phi = .heap [0:labda0] .mat ;
.for i .from 0 .to labda0
.do inv phi[i] := .inv (.heap [1:upbx, 1:upbx] .real := phi[i]) .od ;

.proc hc2 = (.int labda t, labda s) .real :
( .mat hc =
  ( labda s <= labda t
  ! phi[labda t] * inv e min phi * inv phi[labda s]
  ! phi[labda t] * inv e min phi * phi 2pi * inv phi[labda s]
  );
  .real sum := 0.0;
  .for k .to upbx
  .do .for l .to upbx .do sum += .sqr hc[k,l] .od .od ;
  sum
); # hc2 #

```

```

# actual computation of the upperbound m #

.real mc := 0.0;
.for labda t .from 0 .by 2 .to labda0
.do # simpson #
    .real integral := hc2(labda t, 0) + 4*hc2(labda t, 1) +
                    hc2(labda t, labda0);
    .for labda s .from 2 .by 2 .to labda0-2
    .do integral += 2*hc2(labda t, labda s) +
                    4*hc2(labda t, labda s + 1) .od ;
    integral := h/3;
    mc := max(mc, integral)
.od ;
mc := sqrt(2*pi*mc);

# computation of multipliers #
multipliers := eigval (phi 2pi);

mc
); # compute m #

```

### 2.3. COMPUTE R

This routine estimates the upperbound  $r$  [4,(2.13)]. At this place we deviate from the paper of Urabe and Reiter. Let  $s(t)$  be the residual function

$$(2.2) \quad s(t) = \frac{dx_m(t)}{dt} - X(x_m(t), t),$$

and let  $t_i = i\pi/P$ ,  $i = 0(1)2P-1$ . We then set, straightforwardly,

$$(2.3) \quad r = \max_i \|s(t_i)\|.$$

The meaning of the parameters of

```
proc COMPUTE R = (int P,MS vecvec ALFA,  
                  proc (vec,real) vec X) real
```

is as follows:

P : The grid parameter to determine (2.3). The input of P is some positive integer.

MS : See GALERKIN.

ALFA : See COMPUTE M.

X : See GALERKIN.

On exit of COMPUTE R the estimated value  $r$  is assigned to COMPUTE R. It is noted that this routine can be called subsequently for different values of P. This may be desirable in order to get an indication on the accuracy of the result.

```

.proc compute r = (.int p, ms, .vecvec alfa,
                  .proc (.vec , .real ) .vec x) .real :
( # initialization #

.int p2 = 2*p, ms2 = 2*ms;
.int upbx = .upb alfa[ms2];

# computation of a trigonometric polynomial,
# see theorem 4 in the paper of urabe and reiter.
#
.proc xm = (.real t, .vecvec alfa) .vec :
( .vec c, c0, c1, c2, c3 := .heap [1:upbx] .real ;
.int msc = ms, ms2c = ms2;
.for j .to upbx .do c3[j] := 0.0 .od ;
c0 := alfa[ms2c];
c1 := c3; c2 := c3;
.real cos t = cos(t), sin t = sin(t);
.for j .from msc-1 .by -1 .to 0
.do c := alfa[2*j+1] + 2*cos t*c1 - c3; c3 := c1; c1 := c;
c := alfa[2*j] + 2*cos t*c0 - c2; c2 := c0; c0 := c
.od ;
c0 + sin t*c1 - cos t*c2
); # compute xm(t) #

# computation of r #
# compute coefficients for the derivative of xm #
.vecvec alfad := .heap [0:ms2] .vec ;
alfad[0] := .heap [1:upbx] .real ;
.for i .to upbx .do alfad[0][i] := 0.0 .od ;
.for i .to ms
.do alfad[2*i] := .real (i) * alfa[2*i-1];
alfad[2*i-1] := -.real (i) * alfa[2*i]
.od ;

.real rs := 0;
.for i .to p2
.do .real ti = i*pi / p;
.real rsi = sqrt(.sqr (xm (ti, alfad) - x (xm (ti, alfa), ti)));
rs := max(rsi, rs)
.od ;
rs
); # compute r #

```

## 2.4. The prelude

```

#
prelude of matrix and vector routines
for the computation of periodic solutions to
periodic differential systems.
#

.mode .vec      = .ref [] .real ,
      .covec    = .ref [] .compl ,
      .mat      = .ref [,] .real ;

.mode .vecvec   = .ref [] .vec ,
      .vecmat   = .ref [] .mat ,
      .matmat   = .ref [,] .mat ;

.mode .vvec     = .struct (.vec v, .vecvec vv),
      .mmat     = .struct (.mat m, .matmat mm);
# the mode vvec, resp. mmat, is created to permit the addressing
  of a specific part of the heap by an object of the mode vec, resp.
  mat, as well as by an object of the mode vecvec, resp. matmat.
#

.proc genvvec = (.int ub1, ub2) .vvec :
( .int width1 = ub1+1, width2 = ub2;

  .vec v = .heap [1:width1*width2] .real ;
  .vecvec vv = .heap [0:ub1] .vec ;
  .int index := 0;
  .for i .from 0 .to ub1
  .do vv[i] := v[index+1:index+width2];
    index += width2
  .od ;
  (v, vv)
); # genvvec reserves heap memory for the elements of an object of the
  mode vvec, say s.
  v .of s will contain a reference to [1:(ub1+1)*ub2] .real and
  vv .of s a reference to [0:ub1] .vec , where each element consists
  of a reference to [1:ub2] .real .
  @((vv .of s)[i][j]) = @((v .of s)[i*ub2+j]).
  ( @: address of)
#

```

```

.proc genmmat = (.int ub1, ub2) .mmat :
( .int width1 = ub1+1, width2 = ub2;
 .int width = width1 * width2;

 .mat m = .heap [1:width,1:width] .real ;
 .matmat mm = .heap [0:ub1,0:ub1] .mat ;
 .int index1 := 0;
 .for i .from 0 .to ub1
 .do .int index2 := 0;
     .for j .from 0 .to ub1
     .do mm[i,j] := m[index1+1:index1+width2,
                     index2+1:index2+width2];
         index2 += width2
     .od ;
     index1 += width2
 .od ;
(m, mm)
); # genmmat reserves heap memory for the elements of an object of the
mode mmat, say s.
m .of s will contain a reference to
[1:(ub1+1)*ub2,1:(ub1+1)*ub2] .real and mm .of s a reference to
[0:ub1,0:ub1] .mat , where each element consists of a reference to
[1:ub2,1:ub2] .real .
@((mm .of s)[i,j][k,1]) = @((m .of s)[i*ub2+k,j*ub2+1]).
( @: address of)
#

```

```

.op .initialize = (.vvec vvv) .void :
( .vec v = v .of vvv;
 .for i .to .upb v .do v[i] := 0.0 .od
); # initialize vvec on zero #

```

```

.op .initialize = (.mmat mmm) .void :
( .mat m = m .of mmm; .int n = .upb m;
 .for i .to n
 .do .for j .to n
     .do m[i,j] := 0.0 .od
 .od
); # initialize mmat on zero #

```

```

.prio .unitvec = 8;
.op .unitvec = (.int i, upb) .vec :
( .vec e = .heap [1:upb] .real ;
 .for j .to upb .do e[j] := 0.0 .od ;
 e[i] := 1.0;
e
); # unitvec #

```

```

.op .unitmat = (.int upb) .mat :
( .mat e = .heap [1:upb,1:upb] .real ;
 .for i .to upb
 .do .for j .to upb .do e[i,j] := 0.0 .od ;
     e[i,i] := 1.0
 .od ;
e
); # unitmat #

```



```
.proc max = (.real a, b) .real :
( a > b ! a ! b );
```

```
.op .sqr = (.real x) .real : x*x;
```

```
.op .sqr = (.vec v) .real :
( .real norm := 0.0;
  .for i .to .upb v .do norm += .sqr v[i] .od ;
  norm
);
```

```
.op += = (.vec v1, v2) .vec :
( .for i .to .upb v1
  .do v1[i] += v2[i] .od ;
  v1
); # vec += vec #
```

```
.op + = (.vec v1, v2) .vec :
( .int n = .upb v1; .vec v = .heap [1:n] .real ;
  .for i .to n .do v[i] := v1[i] + v2[i] .od ;
  v
); # vec + vec #
```

```
.op += = (.mat m, .real r) .mat :
( .for i .to .upb m
  .do m[i,i] += r .od ;
  m
); # mat += real * unit mat #
```

```
.op += = (.mat m1, m2) .mat :
( .int n = .upb m1;
  .for i .to n
  .do .for j .to n
    .do m1[i,j] += m2[i,j] .od
  .od ;
  m1
); # mat += mat #
```

```
.op -= = (.vec v1, v2) .vec :
( .for i .to .upb v1
  .do v1[i] -= v2[i] .od ;
  v1
); # vec -= vec #
```

```
.op - = (.vec v1, v2) .vec :
( .int n = .upb v1; .vec v = .heap [1:n] .real ;
  .for i .to n .do v[i] := v1[i] - v2[i] .od ;
  v
); # vec - vec #
```

```
.op -= = (.mat m, .real r) .mat :
( .for i .to .upb m
  .do m[i,i] -= r .od ;
  m
); # mat -= real * unit mat #
```

```
.op - = (.mat m1, m2) .mat :
( .int n = .upb m1; .mat m = .heap [1:n,1:n] .real ;
  .for i .to n
    .do .for j .to n .do m[i,j] := m1[i,j] - m2[i,j] .od .od ;
  m
); # mat - mat #
```

```
.op -= = (.vecvec vv1, .vecvec vv2) .vecvec :
( .int n1 = .upb vv1; .int n2 = .upb vv1[n1];
  .for i .from 0 .to n1
    .do .for j .to n2
      .do vv1[i][j] -= vv2[i][j] .od
    .od ;
  vv1
); # vecvec -= vecvec #
```

```
.op * = (.real r, .vec v) .vec :
( .int n = .upb v;
  .vec vc = .heap [1:n] .real ;
  .for i .to n
    .do vc[i] := r * v[i] .od ;
  vc
); # real * vec #
```

```
.op * = (.vec v1, v2) .real :
( .real inprod := 0.0;
  .for i .to .upb v1 .do inprod += v1[i] * v2[i] .od ;
  inprod
); # innerproduct of vectors #
```

```
.op * = (.real r, .mat m) .mat :
( .int n = .upb m;
  .mat rm = .heap [1:n,1:n] .real ;
  .for i .to n
    .do .for j .to n
      .do rm[i,j] := r * m[i,j] .od
    .od ;
  rm
); # real * mat #
```

```

.op * = (.mat m, .vec v) .vec :
( .int n = .upb v;
  .vec mv = .heap [1:n] .real ;
  .for i .to n
  .do .real s := 0.0;
    .for j .to n
    .do s += m[i,j] * v[j] .od ;
    mv[i] := s
  .od ;
  mv
); # mat * vec #

```

```

.op * = (.mat m1, m2) .mat :
( .int n = .upb m1;
  .mat m = .heap [1:n,1:n] .real ;
  .for j .to n
  .do m[,j] := m1 * m2[,j] .od ;
  m
); # mat * mat #

```

```

.op /:= = (.vec v, .real r) .vec :
( .for i .to .upb v
  .do v[i] /= r .od ;
  v
); # vec /:= real #

```

```

.op / = (.vec v, .real r) .vec :
( .int n = .upb v;
  .vec w = .heap [1:n] .real ;
  .for i .to n
  .do w[i] := v[i]/r .od ;
  w
); # vec / real #

```

```

.op /:= = (.mat m, .real r) .mat :
( .int n = .upb m;
  .for i .to n
  .do .for j .to n
    .do m[i,j] /= r .od
  .od ;
  m
); # mat /:= real #

```

```

.proc eigval = (.mat m) .covec :
( # computation of complex eigenvalues of a square matrix.
  first the matrix is transformed to hessenberg form, next a schur
  decomposition is performed with mixed single and double shift.
  ( see louter-nool, m., the calculation of eigenvalues and invariant
  subspaces, report nw, mathematisch centrum, amsterdam (to appear) ).
  in case the order of m is less than three the eigenvalues are
  directly computed.
#
.int n = .upb m; .covec eigval = .heap [1:n] .compl ;
( n = 1
! eigval[1] := m[1,1]
!:n = 2
! .real m11 = m[1,1], m12 = m[1,2], m21 = m[2,1], m22 = m[2,2];
  .real m11pm22 = m11 + m22;
  .real discr = .sqr m11pm22 - 4*(m11*m22-m12*m21);
  ( discr >= 0
    ! .real sqrt discr = sqrt(discr);
    eigval[1] := ((m11pm22 + sqrt discr)/2, 0.0);
    eigval[2] := ((m11pm22 - sqrt discr)/2, 0.0)
    ! .real sqrt discr = sqrt(-discr);
    eigval[1] := (m11pm22/2, sqrt discr/2);
    eigval[2] := (m11pm22/2,-sqrt discr/2)
  )
! hessenberg (m);
  ( .int nev = schur (m, eigval); nev > 0
    ! print((newline, 10*" ", " only", whole(n-nev,-3), " eigenvalues ",
      "are found"));
    .for i .to nev .do eigval[i] := (0.0, 0.0) .od
  )
);
eigval
); # eigval #

```

```

.proc hessenberg = (.mat m) .void :
( .int n = .upb m; .real norm := 0.0;
  .for i .to n
  .do .for j .to n
    .do norm := max (.abs m[i,j], norm) .od
  .od ;
  .for k .to n-2
  .do .int kpl = k+1; .real maxi := 0.0;
    .for i .from n .by -1 .to k+2
    .do maxi := max (.abs m[i,k], maxi) .od ;
    ( maxi >= small real * norm
      ! maxi := max (.abs m[kpl,k], maxi);
      m[kpl:n,k] /= maxi;
      .real sigma = sqrt(.sqr m[kpl:n,k]) * ( m[kpl,k] < 0! -1! 1 );
      .real x = m[kpl,k] +:= sigma;
      .real pik = sigma * x;
      .for j .from kpl .to n
      .do m[kpl:n,j]-:=m[kpl:n,k]*m[kpl:n,j]/pik * m[kpl:n,k] .od ;
      .for i .to n
      .do m[i,kpl:n]-:=m[i,kpl:n]*m[kpl:n,k]/pik * m[kpl:n,k] .od ;
      m[kpl,k] := -maxi * sigma
    )
  .od
); # hessenberg #

```

```

.proc schur = (.mat m, .covec eig) .int :
( .int count; .int n = .upb m; .int maxit = 10*n;
  .real tol = 1.0 e-13; .real correction = 1.0 e-7;

  .proc rot2 = (.ref .real c, s) .real :
  ( .real maxi = max (.abs c, .abs s);
    c /= maxi; s /= maxi;
    .real delta = sqrt (c*c + s*s);
    c /= delta; s /= delta;
    maxi * delta
  );

  .proc rot3 = (.ref .real a,b,c,pi) .real :
  ( .real maxi = max (.abs a, max(.abs b, .abs c));
    a /= maxi; b /= maxi; c /= maxi;
    .real sigma = sqrt (a*a + b*b + c*c) * ( a < 0! -1! 1 );
    a += sigma; pi := a * sigma;
    maxi * sigma
  );

  .proc qrsingle = (.int l, u, .real shift) .void :
  ( .vec tau; .real cl, sl;
    m[l,l] -= shift;
    .for k .from l .to u-1
    .do .int kpl = k+1; m[kpl,kpl] -= shift;
      .real c := m[k,k], s := m[kpl,k];
      .real rot := rot2 (c, s);
      ( k > l! m[k,k-1] := rot*sl; rot*:=cl );
      m[k,k] := rot;
      tau := .heap [l:u-k] .real := m[k,kpl:u];
      m[k,kpl:u] := c*tau + s*m[kpl,kpl:u];
      m[kpl,kpl:u] := c*m[kpl,kpl:u] - s*tau;
      tau := .heap [l:kpl-1] .real := m[l:k,k];
      m[l:k,k] := c*tau + s*m[l:k,kpl];
      m[l:k,kpl] := c*m[l:k,kpl] - s*tau;
      m[k,k] += shift;
      cl := c; sl := s
    .od ;
    m[u,u-1] := sl*m[u,u]; m[u,u] := cl*m[u,u] + shift;
    count += 1
  ); # qrsingle #

```

```

.proc qrdouble = (.int 1, u, .real shift) .void :
( .int lpl = 1 + 1, uml = u - 1; .vec tau;
  .for k .from 1-1 .to u-3
  .do .int kpl = k + 1, kp2 = k + 2, kp3 = k + 3, kp4 = k + 4;
      .real m1, m2, m3;
      ( k >= 1
      ! m1 := m[kpl,k]; m2 := m[kp2,k]; m3 := m[kp3,k]
      ! m[1,1] -= shift; m[lpl,lpl] -= shift;
      m2 := m[uml,uml] - shift; m3 := -m[u,uml] * m[uml,u];
      m1 := (m[1,1] * (m[1,1]-m2) + m3) / m[lpl,1] + m[1,lpl];
      m2 := m[1,1] + m[lpl,lpl] - m2;
      m3 := m[l+2,lpl]
      );
      .real pi;
      .real rot = rot3 (m1, m2, m3, pi);
      ( k < 1! m[kp3,kpl] := 0.0! m[kpl,k] := -rot );
      m[kp3,kp3] -= shift;
      tau := (m1*m[kpl,kpl:u] + m2*m[kp2,kpl:u] + m3*m[kp3,kpl:u])/pi;
      m[kpl,kpl:u] -= m1 * tau;
      m[kp2,kpl:u] -= m2 * tau;
      m[kp3,kpl:u] -= m3 * tau;

      .int min = ( kp4 > u! u! m[kp4,kpl] := 0; m[kp4,kp2] := 0;
                  kp4 );
      tau := (m1*m[1:min,kpl] + m2*m[1:min,kp2] + m3*m[1:min,kp3])/pi;
      m[1:min,kpl] -= m1 * tau;
      m[1:min,kp2] -= m2 * tau;
      m[1:min,kp3] -= m3 * tau;
      m[kpl,kpl] += shift
  .od ;
  .real m1 := m[uml,u-2], m2 := m[u,u-2];
  m[uml,u-2] := rot2 (m1, m2);
  tau := .heap [1:2] .real := m[uml,uml:u];
  m[uml,uml:u] := m1*tau + m2*m[u,uml:u];
  m[u,uml:u] := m1*m[u,uml:u] - m2*tau;
  tau := .heap [1:u-1+1] .real := m[1:u,uml];
  m[1:u,uml] := m1*tau + m2*m[1:u,u];
  m[1:u,u] := m1*m[1:u,u] - m2*tau;
  m[uml,uml] += snift; m[u,u] += shift;
  count += 1
); # qrdouble #

```

```

.proc deflation = (.int u) .int :
( .int bg := u; .bool b := .true ;
  .while b .and bg > 1
  .do ( .abs m[bg,bg-1] > tol! bg -= 1
      ! b := .false ; m[bg,bg-1] := 0 )
  .od ;
  bg
); # deflation #

```

```

# start of schur #
.int og := n; count := 0;
.while og > 0 .and count < maxit
.do .int bg = deflation (og); .int ogml = og -1;
  ( .int l = og - bg; l = 0
  ! eig[og] := (m[og,og], 0.0); og := ogml
  !:real corr =
    ( l > 1
    ! sqrt(correction*.abs (m[og,ogml]*m[ogml,og-2]))
    ! 0.0
    );
  .real delta := (m[ogml,ogml] - m[og,og])/2;
  .real det = m[og,ogml] * m[ogml,og];
  .real discr = delta * delta + det;
  discr < 0
  ! ( l = 1
  ! .real re = delta + m[og,og], im = sqrt(-discr);
  eig[og] := (re, im);
  eig[ogml] := (re,-im);
  og -= 2
  ! qrdouble (bg, og, m[og,og]+corr)
  )
  !:real s;
  ( .abs delta >= tol
  ! delta := 1/delta;
  s := -delta * det/(sqrt(.sqr delta*det+1) + 1)
  !:det < .sqr delta! s := 0! s := sqrt(det)
  );
  l = 1
  ! eig[og] := (m[og,og] + s, 0.0);
  eig[ogml] := (m[ogml,ogml] - s, 0.0);
  og -= 2
  ! qrsingle (bg, og, m[og,og]+s+corr)
  )
.od ;
og
); # schur #

.op .inv = (.mat m) .mat :
( # inversion of a square matrix using lu - decomposition.
  in case the order of m is less than two the computation is
  performed directly.
  #
  .int n = .upb m;
  n = 1
  ! ( .real x = m[1,1]; .abs x < small real * x*x
  ! print((newline, "singular matrix")); error; m
  ! m[1,1] := 1/x; m
  )
  ! [1:n] .int p;
  ( .not dec(m,p)! print((newline, "error in lu decomp"));error );
  .mat inv = .unitmat n;
  .for j .to n
  .do sol(m, p, inv[ ,j]) .od ;
  inv
); # inverse of matrix #

```

```

.proc decsol = (.mat a, .vec b) .bool :
( # solution of linear system by means of lu - decomposition with
  partial pivoting.
  incase the order of a is less than three the computation is
  performed directly.
  #
  .int n = .upb b;
  n = 1
! ( .real x = a[1,1]; .abs x <= small real * x*x
! .false
! b[1] /= x; .true
)
! :n = 2
! .real all := a[1,1], al2 := a[1,2],
    a21 := a[2,1], a22 := a[2,2],
    b1 := b[1], b2 := b[2];
  .real eps = small real * max (all*all+al2*al2, a21*a21+a22*a22);
  ( .abs all < .abs a21
! .real x := all; all := a21; a21 := x;
    x := al2; al2 := a22; a22 := x;
    x := b1; b1 := b2; b2 := x
  );
  ( .abs all < eps
! .false
! :.real x = a21/all; .real y = a22 - al2*x;
    .abs y < eps
! .false
! b2 := b[2] := (b2 - x*b1) / y;
    b[1] := (b1 - al2*b2) / all;
    .true
  )
! [1:n] .int p;
  ( dec (a, p)! sol (a, p, b); .true ! .false )
); # decsol #

```



```

.proc dec = (.mat a, .ref [] .int p) .bool :
( # lu - decomposition of a square matrix #
.int n = .upb p, .bool notsing := .true ;
[1:n] .real v; .real r := -1;
.for i .to n
.do .real s = .sqr a[i, ];
    r := max (r, s);
    v[i] := 1/s
.od ;
.real eps = small real * r;
.for k .to n .while notsing
.do .real max := 0.0, .int pk := k, .vec colk = a[ ,k];
    .for i .from k .to n
    .do ( .real s = .abs (colk[i] -:= a[i, :k-1] * colk[ :k-1])
        * v[i];
        s > max! pk := i; max := s )
    .od ;
    ( max < eps
    ! notsing := .false
    ! .vec rowk = a[k, ];
    p[k] := pk;
    ( pk /= k! [1:n] .real h := a[pk, ];
    a[pk, ] := rowk; rowk := h; v[pk] := v[k] );
    .for i .from k+1 .to n
    .do rowk[i] -:= rowk[ :k-1] * a[ :k-1,i] .od ;
    rowk[k+1: ] := 1/rowk[k] * rowk[k+1: ]
    )
    .od ;
    notsing
); # dec #

```

```

.proc sol = (.mat a, .ref [] .int p, .vec b) .void :
( # solution of linear system where the matrix is in lu - form #
.int n = .upb p;
.for k .to n
.do .int pk = p[k], .real r = b[k];
    b[k] := (b[pk] - a[k, :k-1]*b[ :k-1]) / a[k,k];
    ( pk /= k! b[pk] := r )
.od ;
.for k .from n-1 .by -1 .to 1
.do b[k] -:= a[k,k+1: ] * b[k+1: ] .od
); # sol #

```

## 3. TWO EXAMPLES

We shall give two examples to show how one can use the subroutines. For each example we list the ALGOL 68 program and its output.

3.1. The van der Pol equation

Our first example is the van der Pol equation considered in [4, example 3, p.133]:

$$(3.1) \quad \begin{aligned} \frac{dx}{dt} &= y, \\ \frac{dy}{dt} &= -x + 0.1(1-x^2)y + 0.1 \sin t. \end{aligned}$$

For a specification of the various parameters, see the program text.

```
example  urabe:
( # procedure to print the computed galerkin approximation #

.proc print xmt = (.vecvec  alfa) .void :
(
  .proc printalfa = (.real  alfa) .void :
    print((" ( ", fixed(alfa, 12, 9), " )"));

    print((newline, "xm(t) = "));
    .int upbx = .upb alfa[0], ms = .upb alfa .over 2;
    .for j .to upbx
    .do printalfa(alfa[0][j]); print((newline, 9*" ")) .od ;
    .for i .to ms
    .do .vec alfasin = alfa[2*i-1], alfacos = alfa[2*i];
        print((newline, 8*" ", "+")); printalfa(alfasin[1]);
        print((" . sin", whole(i,-2), "t +"));
        printalfa(alfacos[1]);
        print((" . cos", whole(i,-2), "t", newline));
    .for j .from 2 .to upbx
    .do print(9*" "); printalfa(alfasin[j]); print(11*" ");
        printalfa(alfacos[j]); print(newline)
    .od
  .od
); # print xm(t) #

# right hand side function of the problem #

.proc x = (.vec  xm t, .real  t) .vec :
( .real  x = xm t[1], y = xm t[2];
  .neap [1:2] .real :=
    (y, -x + 0.1*(1-x*x)*y + 0.1*sin(t))
);
```

```

# jacobian of the right hand side function #

.proc psi = (.vec xm t, .real t) .mat :
( .real x = xm t[1], y = xm t[2];
  .heap [1:2,1:2] .real :=
    ((0.0 , 1.0 ),
     (-1.0 - 0.2*x*y, 0.1*(1-x*x)))
);

# computation of the galerkin approximation of order 15 #

.int nc = 32, ms = 15;
.vecvec alfa := .heap [0:2*ms] .vec ;
# initial approximation #
.for i .from 0 .to 2*ms
.do alfa[i] := .heap [1:2] .real := (0.0, 0.0) .od ;
alfa[1][1] := -0.1423; alfa[2][1] := -2.3788;
alfa[1][2] := 2.3788; alfa[2][2] := -0.1423;

galerkin ( nc, ms, alfa, x, psi);
print xmt (alfa);

# computation of the upperbound m and the multipliers.
(for three values of labda0)
#

.covec multipliers; # ms = 15 #
print((newline, newline, "labda0",13*" ", "m", 26*" ", "multipliers",
  newline));
.for i .to 3
.do .int labda0 = ( i! 64, 128, 256 );
  .real mc = compute m (labda0, ms, alfa, multipliers, psi);
  print((whole(labda0,-4), 7*" ", float(mc, 16, 9, 3), 5*" ",
    float(.re multipliers[1], 16, 9, 3), 3*" ",
    float(.im multipliers[1], 16, 9, 3), " i",newline,32*" ",
    float(.re multipliers[2], 16, 9, 3), 3*" ",
    float(.im multipliers[2], 16, 9, 3), " i",newline,
    newline))
  .od ;

# computation of the residual constant r. (for three values of p)
#

# ms = 15 #
print((newline, newline, " p ",13*" ", "r", newline));
.for i .to 3
.do .int p = ( i! 16, 32, 64 );
  .real rs = compute r (p, ms, alfa, x);
  print((whole(p,-4), 7*" ", float(rs, 16, 9, 3), newline))
  .od
)

```

$$\begin{aligned}
x_m(t) = & \begin{pmatrix} -0.0000000000 \\ +0.0000000000 \end{pmatrix} \\
& + \begin{pmatrix} -0.142330101 \\ +2.378785902 \end{pmatrix} \cdot \sin 1t + \begin{pmatrix} -2.378785902 \\ -0.142330101 \end{pmatrix} \cdot \cos 1t \\
& + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \sin 2t + \begin{pmatrix} +0.0000000000 \\ +0.0000000000 \end{pmatrix} \cdot \cos 2t \\
& + \begin{pmatrix} +0.041867539 \\ +0.013940772 \end{pmatrix} \cdot \sin 3t + \begin{pmatrix} -0.004646924 \\ +0.125602617 \end{pmatrix} \cdot \cos 3t \\
& + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \sin 4t + \begin{pmatrix} +0.0000000000 \\ +0.0000000000 \end{pmatrix} \cdot \cos 4t \\
& + \begin{pmatrix} +0.000215279 \\ -0.006118531 \end{pmatrix} \cdot \sin 5t + \begin{pmatrix} +0.001223706 \\ +0.001076393 \end{pmatrix} \cdot \cos 5t \\
& + \begin{pmatrix} -0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \sin 6t + \begin{pmatrix} +0.0000000000 \\ +0.0000000000 \end{pmatrix} \cdot \cos 6t \\
& + \begin{pmatrix} -0.000039873 \\ -0.0000000000 \end{pmatrix} \cdot \sin 7t + \begin{pmatrix} +0.000009756 \\ +0.0000000000 \end{pmatrix} \cdot \cos 7t \\
& + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \sin 8t + \begin{pmatrix} +0.0000000000 \\ +0.0000000000 \end{pmatrix} \cdot \cos 8t \\
& + \begin{pmatrix} -0.000000430 \\ +0.000012223 \end{pmatrix} \cdot \sin 9t + \begin{pmatrix} -0.000001358 \\ -0.000003869 \end{pmatrix} \cdot \cos 9t \\
& + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \sin 10t + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \cos 10t \\
& + \begin{pmatrix} +0.000000047 \\ +0.000000204 \end{pmatrix} \cdot \sin 11t + \begin{pmatrix} -0.000000019 \\ +0.000000521 \end{pmatrix} \cdot \cos 11t \\
& + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \sin 12t + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \cos 12t \\
& + \begin{pmatrix} +0.0000000001 \\ -0.000000022 \end{pmatrix} \cdot \sin 13t + \begin{pmatrix} +0.0000000002 \\ +0.000000010 \end{pmatrix} \cdot \cos 13t \\
& + \begin{pmatrix} +0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \sin 14t + \begin{pmatrix} -0.0000000000 \\ -0.0000000000 \end{pmatrix} \cdot \cos 14t \\
& + \begin{pmatrix} -0.0000000000 \\ -0.000000001 \end{pmatrix} \cdot \sin 15t + \begin{pmatrix} +0.0000000000 \\ -0.000000001 \end{pmatrix} \cdot \cos 15t
\end{aligned}$$

lapda0	m	multipliers	
64	+5.706754181e +1	+8.761171414e -1	+0.000000000e +0 i
		+3.591361143e -1	+0.000000000e +0 i
128	+5.712478531e +1	+8.761186966e -1	+0.000000000e +0 i
		+3.591344918e -1	+0.000000000e +0 i
256	+5.716251221e +1	+8.761187707e -1	+0.000000000e +0 i
		+3.591343828e -1	+0.000000000e +0 i
p	r		
16	+6.996856587e-10		
32	+7.489440616e-10		
64	+7.489440616e-10		

### 3.2. A Volterra-Lotka system

Our second example belongs to the class of Volterra-Lotka systems discussed in [2]:

$$(3.2) \quad \begin{aligned} \frac{dx}{dt} &= (1+0.4 \cos t)x - xy - 0.9 x^2, \\ \frac{dy}{dt} &= -y + xy. \end{aligned}$$

For a specification of the various parameters, see the program text.

volterra lotka:

```
( # procedure to print the computed galerkin approximation #

.proc print xmt = (.vecvec alfa) .void :
(
  .proc printalfa = (.real alfa) .void :
    print((" ( ", fixed(alfa, 12, 9), " )"));

    print((newpage, "xm(t) = "));
    .int upox = .upo alfa[0], ms = .upo alfa .over 2;
    .for j .to upbx
    .do printalfa(alfa[0][j]); print((newline, 9*" ")) .oa ;
    .for i .to ms
    .do .vec alfasin = alfa[2*i-1], alfacos = alfa[2*i];
        print((newline, 0*" ", "+")); printalfa(alfasin[1]);
        print((" . sin", whole(i,-2), "t +"));
        printalfa(alfacos[1]);
        print((" . cos", whole(i,-2), "t", newline));
        .for j .from 2 .to upox
        .do print(9*" "); printalfa(alfasin[j]); print(11*" ");
            printalfa(alfacos[j]); print(newline)
    .oa
  .oa
); # print xm(t) #

# right hand side function of the problem #

.proc x = (.vec xm t, .real t) .vec :
( .real x = xm t[1], y = xm t[2];
  .neap [1:2] .real :=
    ((1+0.4*cos(t))*x - x*y -0.9*x*x, -y + x*y)
);

# jacobian of the right hand side function #

.proc psi = (.vec xm t, .real t) .mat :
( .real x = xm t[1], y = xm t[2];
  .neap [1:2,1:2] .real :=
    ((1 + 0.4*cos(t) - y - 1.8*x, -x ),
     (y , -1 + x))
);
```

```

# computation of the galerkin approximation of order 15 #

.int nc = 32, ms = 15;
.vecvec alfa := .heap [0:2*ms] .vec ;
# initial approximation #
alfa[0] := .heap [1:2] .real := (1.0 , 0.1 );
alfa[1] := .heap [1:2] .real := (0.22 , 0.04);
alfa[2] := .heap [1:2] .real := (0.22 ,-0.04);
.for i .from 3 .to 2*ms
.do alfa[i] := .heap [1:2] .real := (0.0, 0.0) .od ;

galerkin ( nc, ms, alfa, x, psi);
print xmt (alfa);

# computation of the upperbound m and the multipliers.
(for three values of labda0)
#

.covec multipliers; # ms = 15 #
print((newline, newline, "labda0",13*" ", "m", 26*" ", "multipliers",
newline));
.for i .to 3
.do .int labda0 = ( i! 64, 128, 256 );
.real mc = compute m (labda0, ms, alfa, multipliers, psi);
print((whole(labda0,-4), 7*" ", float(mc, 16, 9, 3), 5*" ",
float(.re multipliers[1], 16, 9, 3), 3*" ",
float(.im multipliers[1], 16, 9, 3), " i",newline,32*" ",
float(.re multipliers[2], 16, 9, 3), 3*" ",
float(.im multipliers[2], 16, 9, 3), " i",newline,
newline))
.od ;

# computation of the residual constant r. (for three values of p)
#

# ms = 15 #
print((newline, newline, " p ",13*" ", "r", newline));
.for i .to 3
.do .int p = ( i! 16, 32, 64 );
.real rs = compute r (p, ms, alfa, x);
print((whole(p,-4), 7*" ", float(rs, 16, 9, 3), newline))
.od
)

```

$$\begin{aligned}
 x_m(t) = & \begin{pmatrix} +1.0000000000 \\ +0.1000000000 \end{pmatrix} \\
 & + \begin{pmatrix} +0.221021961 \\ +0.021657960 \end{pmatrix} \cdot \sin 1t + \begin{pmatrix} +0.218472259 \\ -0.021681436 \end{pmatrix} \cdot \cos 1t \\
 & + \begin{pmatrix} +0.021225670 \\ -0.001969994 \end{pmatrix} \cdot \sin 2t + \begin{pmatrix} +0.008086503 \\ -0.001026719 \end{pmatrix} \cdot \cos 2t \\
 & + \begin{pmatrix} +0.001231897 \\ -0.000046970 \end{pmatrix} \cdot \sin 3t + \begin{pmatrix} +0.000702737 \\ +0.000116485 \end{pmatrix} \cdot \cos 3t \\
 & + \begin{pmatrix} +0.000081258 \\ +0.000005602 \end{pmatrix} \cdot \sin 4t + \begin{pmatrix} +0.000087509 \\ +0.000002214 \end{pmatrix} \cdot \cos 4t \\
 & + \begin{pmatrix} +0.000005469 \\ +0.000000102 \end{pmatrix} \cdot \sin 5t + \begin{pmatrix} +0.000009002 \\ -0.000000236 \end{pmatrix} \cdot \cos 5t \\
 & + \begin{pmatrix} +0.000000313 \\ -0.000000009 \end{pmatrix} \cdot \sin 6t + \begin{pmatrix} +0.000000845 \\ -0.000000005 \end{pmatrix} \cdot \cos 6t \\
 & + \begin{pmatrix} +0.000000011 \\ -0.000000000 \end{pmatrix} \cdot \sin 7t + \begin{pmatrix} +0.000000076 \\ +0.000000000 \end{pmatrix} \cdot \cos 7t \\
 & + \begin{pmatrix} -0.000000000 \\ +0.000000000 \end{pmatrix} \cdot \sin 8t + \begin{pmatrix} +0.000000007 \\ +0.000000000 \end{pmatrix} \cdot \cos 8t \\
 & + \begin{pmatrix} -0.000000000 \\ +0.000000000 \end{pmatrix} \cdot \sin 9t + \begin{pmatrix} +0.000000001 \\ -0.000000000 \end{pmatrix} \cdot \cos 9t \\
 & + \begin{pmatrix} -0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \sin 10t + \begin{pmatrix} +0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \cos 10t \\
 & + \begin{pmatrix} -0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \sin 11t + \begin{pmatrix} +0.000000000 \\ +0.000000000 \end{pmatrix} \cdot \cos 11t \\
 & + \begin{pmatrix} -0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \sin 12t + \begin{pmatrix} +0.000000000 \\ +0.000000000 \end{pmatrix} \cdot \cos 12t \\
 & + \begin{pmatrix} -0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \sin 13t + \begin{pmatrix} +0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \cos 13t \\
 & + \begin{pmatrix} -0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \sin 14t + \begin{pmatrix} +0.000000000 \\ -0.000000000 \end{pmatrix} \cdot \cos 14t \\
 & + \begin{pmatrix} +0.000000000 \\ +0.000000000 \end{pmatrix} \cdot \sin 15t + \begin{pmatrix} -0.000000000 \\ +0.000000000 \end{pmatrix} \cdot \cos 15t
 \end{aligned}$$

labuau	m	multipliers			
64	+1.741387843e +1	+4.393609058e -1	+0.000000000e +0	+0.000000000e +0	i
		+7.967148011e -3	+0.000000000e +0	+0.000000000e +0	i
128	+1.741360362e +1	+4.393608902e -1	+0.000000000e +0	+0.000000000e +0	i
		+7.967118419e -3	+0.000000000e +0	+0.000000000e +0	i
256	+1.740831360e +1	+4.393608892e -1	+0.000000000e +0	+0.000000000e +0	i
		+7.967116633e -3	+0.000000000e +0	+0.000000000e +0	i
p	r				
16	+3.405189350e-11				
32	+3.405189350e-11				
64	+3.405189350e-11				

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